PIMCO CORPORATE & INCOME STRATEGY FUND
Form N-Q
March 24, 2014

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-10555

PIMCO Corporate & Income Strategy Fund
(Exact name of registrant as specified in charter)

1633 Broadway, New York, New York 10019
(Address of principal executive offices) (Zip code)

Lawrence G. Altadonna 1633 Broadway, New York, New York 10019
(Name and address of agent for service)

Registrant s telephone number, including area code: 212-739-3371

Date of fiscal year end: October 31, 2014

Date of reporting period: January 31, 2014

Item 1. Schedule of Investments

PIMCO Corporate & Income Strategy Fund Schedule of Investments

January 31, 2014 (unaudited)

Principal Amount (000s)		**Value***
MORTGAGE-BACKED SECURITIES - 39.0%		
$314	American Home Mortgage Assets Trust, 0.388%, 9/25/46, CMO (h)	$25,216
	Banc of America Alternative Loan Trust, CMO,	
9,275	5.50%, 10/25/35	8,456,292
254	6.00%, 1/25/36	205,171
	Banc of America Funding Trust, CMO,	
5,144	6.00%, 3/25/37	4,681,265
665	6.00%, 7/25/37	511,539
	Banc of America Mortgage Trust, CMO,	
4,700	5.50%, 11/25/35	4,676,091
1,146	6.00%, 3/25/37	1,088,788
397	6.50%, 9/25/33	411,198
	BCAP LLC Trust, CMO (a)(c),	
2,500	5.429%, 3/26/37 (h)	744,185
1,917	17.00%, 7/26/36	1,956,404
10,883	Bear Stearns Adjustable Rate Mortgage Trust, 2.733%, 8/25/35, CMO (h)	9,456,305
	Bear Stearns ALT-A Trust, CMO (h),	
2,420	2.591%, 11/25/36	1,712,367
1,578	2.746%, 9/25/35	1,302,076
1,544	2.749%, 8/25/36	1,141,686
2,797	Bear Stearns Mortgage Funding Trust, 7.00%, 8/25/36, CMO	2,306,787
	Chase Mortgage Finance Trust, CMO,	
23	2.533%, 12/25/35 (h)	20,377
1,813	6.00%, 7/25/37	1,666,621
2,941	Citicorp Mortgage Securities Trust, 6.00%, 6/25/36, CMO	3,076,944
	Citigroup Mortgage Loan Trust, Inc., CMO (h),	
1,735	5.256%, 8/25/35	1,725,983
735	5.487%, 4/25/37	652,844
9,412	5.686%, 9/25/37	7,922,605
	CitiMortgage Alternative Loan Trust, CMO,	
8,742	5.75%, 5/25/37	7,488,040
5,457	6.00%, 1/25/37	4,561,334
4,806	6.00%, 6/25/37	4,102,407
	Countrywide Alternative Loan Trust, CMO,	
673	5.50%, 3/25/35	608,093
306	5.50%, 3/25/36	243,252
3,755	5.50%, 5/25/36	2,877,761
862	5.75%, 1/25/35	836,055
982	5.75%, 2/25/35	948,162
1,542	5.75%, 3/25/37	1,291,010
2,070	6.00%, 2/25/35	2,168,381
10,702	6.00%, 4/25/36	9,620,535
9,993	6.00%, 2/25/37	7,627,020
2,390	6.00%, 4/25/37	1,952,471

3,599	6.00%, 5/25/37	2,883,211
865	6.00%, 7/25/37	796,554
2,038	6.00%, 8/25/37	1,413,295
2,779	6.25%, 12/25/36 (h)	2,316,855
936	6.50%, 8/25/36	663,507
	Countrywide Home Loan Mortgage Pass-Through Trust, CMO,	
547	2.579%, 9/20/36 (h)	398,614
1,134	5.50%, 10/25/35	1,122,368
1,703	5.75%, 3/25/37	1,544,385
1,113	6.00%, 2/25/37	1,046,493
1,046	6.00%, 3/25/37	971,491
333	6.00%, 4/25/37	307,926
10,168	6.00%, 7/25/37	8,592,586
	Credit Suisse Mortgage Capital Certificates Mortgage-Backed Trust, CMO,	
2,933	5.863%, 2/25/37 (h)	1,724,453
1,027	6.00%, 2/25/37	899,063
2,506	6.00%, 6/25/37	2,294,095
2,641	6.75%, 8/25/36	2,060,587
1,531	Deutsche ALT-B Securities Mortgage Loan Trust, 5.945%, 2/25/36, CMO	1,251,791
10,072	First Horizon Alternative Mortgage Securities Trust, 6.00%, 8/25/36, CMO	9,036,351
	GSR Mortgage Loan Trust, CMO,	
1,205	2.563%, 8/25/34 (h)	1,123,654
1,985	5.03%, 11/25/35 (h)	1,977,355
1,240	5.50%, 5/25/36	1,190,575
6,420	6.00%, 2/25/36	5,963,739
4,292	IndyMac IMSC Mortgage Loan Trust, 6.50%, 7/25/37, CMO	3,047,824
	JPMorgan Alternative Loan Trust, CMO,	
3,545	3.014%, 3/25/37 (h)	2,743,570
3,693	6.00%, 12/25/35	3,366,410
2,500	6.31%, 8/25/36	1,884,702

	JPMorgan Mortgage Trust, CMO,	
1,535	2.566%, 1/25/37 (h)	1,336,833
6,887	2.625%, 2/25/36 (h)	6,183,648
2,658	5.00%, 3/25/37	2,463,853
192	5.75%, 1/25/36	180,426
502	6.00%, 8/25/37	450,706
	Lehman Mortgage Trust, CMO,	
1,745	6.00%, 7/25/36	1,393,912
570	6.00%, 7/25/37	503,945
3,251	MASTR Alternative Loans Trust, 6.75%, 7/25/36, CMO	2,370,347
1,252	Merrill Lynch Mortgage Investors Trust, 2.912%, 3/25/36, CMO (h)	885,082
	Morgan Stanley Mortgage Loan Trust, CMO,	
5,020	4.987%, 5/25/36 (h)	3,931,629
3,965	6.00%, 2/25/36	3,930,064
8,036	New Century Alternative Mortgage Loan Trust, 6.173%, 7/25/36, CMO (h)	5,765,631
	Residential Accredit Loans, Inc., CMO,	
591	0.388%, 5/25/37 (h)	90,543
4,383	3.432%, 12/26/34 (h)	3,698,566
2,244	6.00%, 6/25/36	1,832,056
4,186	6.00%, 8/25/36	3,319,517
3,492	6.00%, 9/25/36	2,541,509
4,514	6.00%, 12/25/36	3,593,212
1,566	Residential Asset Mortgage Products, Inc., 6.50%, 12/25/31, CMO	1,595,665
	Residential Asset Securitization Trust, CMO,	
3,051	5.24%, 6/25/46 (h)	2,242,346
1,229	6.00%, 2/25/36	1,006,892
802	6.00%, 9/25/36	526,266
2,520	6.00%, 3/25/37	1,938,157
3,508	6.00%, 5/25/37	3,167,863
3,846	6.25%, 9/25/37	3,080,400
	Residential Funding Mortgage Securities I, CMO,	
3,294	3.427%, 2/25/37 (h)	2,617,817
1,642	6.00%, 1/25/37	1,529,817
2,085	6.25%, 8/25/36	1,888,375
313	6.50%, 3/25/32	330,322
	Sequoia Mortgage Trust, CMO (h),	
764	2.449%, 2/20/47	654,539
1,527	5.169%, 7/20/37	1,387,138
	Structured Adjustable Rate Mortgage Loan Trust, CMO (h),	
5,221	2.462%, 11/25/36	4,196,433
7,598	4.937%, 3/25/37	5,745,559
4,807	5.057%, 5/25/36	4,098,234
4,283	5.071%, 1/25/36	3,362,748
2,248	5.203%, 7/25/35	1,984,327
1,626	5.32%, 7/25/36	1,497,288
9,323	5.353%, 7/25/36	6,595,935
	Suntrust Adjustable Rate Mortgage Loan Trust, CMO (h),	
795	3.179%, 2/25/37	679,179
1,428	5.082%, 4/25/37	1,200,832
11,505	WaMu Commercial Mortgage Securities Trust, 5.749%, 3/23/45, CMO (a)(c)(h)	11,862,761
	WaMu Mortgage Pass-Through Certificates, CMO (h),	
892	2.266%, 7/25/37	756,313
606	2.362%, 9/25/36	543,266
877	2.51%, 2/25/37	786,256
184	2.523%, 3/25/37	173,932
1,444	4.737%, 2/25/37	1,357,415
2,417	4.766%, 7/25/37	2,249,581

5,180	6.087%, 10/25/36	4,394,381
	Washington Mutual Mortgage Pass-Through Certificates, CMO,	
200	0.90%, 4/25/47 (h)	18,328
788	0.975%, 5/25/47 (h)	92,778
3,629	6.00%, 10/25/35	2,784,158
1,302	6.00%, 6/25/37	1,097,377
1,648	Wells Fargo Alternative Loan Trust, 6.00%, 7/25/37, CMO	1,573,680
	Wells Fargo Mortgage-Backed Securities Trust, CMO,	
185	2.616%, 5/25/36 (h)	172,237
8,206	2.616%, 8/25/36 (h)	7,864,545
456	2.623%, 4/25/36 (h)	446,916
971	2.685%, 7/25/36 (h)	898,949
1,055	5.581%, 10/25/36 (h)	1,023,932
1,064	6.00%, 7/25/37	1,031,850
Total Mortgage-Backed Securities (cost-$277,014,879)		293,612,985
MUNICIPAL BONDS - 24.4%		
California - 10.3%		
4,200	City & Cnty. of San Francisco, Capital Improvement Projects, CP, 6.487%, 11/1/41, Ser. D	4,596,522
12,300	Infrastructure & Economic Dev. Bank Rev., 6.486%, 5/15/49	14,040,819
1,800	Long Beach Redev. Agcy., Tax Allocation, 8.36%, 8/1/40	1,894,374

20,300	Los Angeles Department of Water & Power Rev., 6.166%, 7/1/40	21,923,188
20,900	Metropolitan Water Dist. of Southern California Rev., 6.947%, 7/1/40, Ser. A	23,641,871
1,220	Riverside Cnty. Economic Dev. Agcy., Tax Allocation, 7.75%, 10/1/37, Ser. A-T	1,289,857
2,000	State Univ. Rev., 6.484%, 11/1/41	2,337,600
7,400	Stockton Public Financing Auth. Rev., 7.942%, 10/1/38, Ser. B	7,542,968
		77,267,199
Georgia - 1.2%		
8,300	Municipal Electric Auth. of Georgia Rev., 6.655%, 4/1/57	9,076,216
Illinois - 5.2%		
12,700	Chicago, GO, 7.517%, 1/1/40	14,027,531
23,200	Municipal Electric Agcy. Rev., 6.832%, 2/1/35	25,394,256
		39,421,787
Louisiana - 0.3%		
	New Orleans, Public Improvements, GO, Ser. A,	
800	8.30%, 12/1/29	926,600
820	8.55%, 12/1/34	959,966
		1,886,566
Nebraska - 2.0%		
14,000	Public Power Generation Agcy. Rev., 7.242%, 1/1/41	15,306,760
Nevada - 1.5%		
10,485	Las Vegas Valley Water Dist., GO, 5.65%, 3/1/35	11,344,455
New Jersey - 0.0%		
500	Tobacco Settlement Financing Corp. Rev., 5.00%, 6/1/41, Ser. 1-A	369,290
Ohio - 1.9%		
10,300	American Municipal Power, Inc. Rev., Comb Hydroelectric Projects, 8.084%, 2/15/50, Ser. B	14,000,790
Texas - 2.0%		
12,800	Dallas Convention Center Hotel Dev. Corp. Rev., 7.088%, 1/1/42	15,088,768
Total Municipal Bonds (cost-$175,175,286)		183,761,831
CORPORATE BONDS & NOTES - 17.1%		
Airlines - 0.7%		
1,535	Continental Airlines Pass-Through Trust, 9.798%, 10/1/22	1,734,985
3,099	United Air Lines Pass-Through Trust, 10.40%, 5/1/18	3,517,414
		5,252,399
Auto Manufacturers - 1.1%		
	Ford Motor Co.,	
5,700	7.70%, 5/15/97	6,477,338
1,500	9.98%, 2/15/47	2,142,444
		8,619,782
Banking - 8.3%		
2,000	Ally Financial, Inc., 8.30%, 2/12/15	2,132,500
5,000	BPCE S.A., 12.50%, 9/30/19 (a)(c)(d)	6,662,500
1,750	Citigroup, Inc., 6.125%, 8/25/36	1,885,140
	LBG Capital No. 1 PLC,	

300	7.375%, 3/12/20	433,884
£100	7.588%, 5/12/20	175,897
200	7.867%, 12/17/19	351,794
400	7.869%, 8/25/20	707,852
$7,800	8.00%, 6/15/20 (a)(c)(d)	8,363,550
8,500	8.50%, 12/17/21 (a)(c)(d)	9,103,143
£300	11.04%, 3/19/20	573,310
	LBG Capital No. 2 PLC,	
400	8.875%, 2/7/20	613,065
£3,100	9.125%, 7/15/20	5,577,564
500	9.334%, 2/7/20	910,309
$2,600	Lloyds Bank PLC, 12.00%, 12/16/24 (a)(c)(d)	3,588,000
3,600	Royal Bank of Scotland Group PLC, 7.648%, 9/30/31 (d)	3,838,500
19,100	Wachovia Capital Trust III, 5.57%, 3/3/14 (d)	17,954,000
		62,871,008
Diversified Financial Services - 2.2%		
2,300	AGFC Capital Trust I, 6.00%, 1/15/67 (converts to FRN on 1/15/17) (a)(c)	1,943,500
7,200	Army Hawaii Family Housing Trust Certificates, 5.524%, 6/15/50 (NPFGC) (a)(b)(c)(f) (acquisition cost - $7,128,000; purchased 11/18/13)	7,230,672
1,900	General Electric Capital Corp., 6.375%, 11/15/67 (converts to FRN on 11/15/17)	2,068,625
5,118	GSPA Monetization Trust, 6.422%, 10/9/29 (a)(b)(c)(f) (acquisition cost - $5,057,096; purchased 9/23/13)	4,950,642
		16,193,439

Electric Utilities - 0.4%		
2,526	Bruce Mansfield Unit, 6.85%, 6/1/34	2,712,034
632	FPL Energy Wind Funding LLC, 6.876%, 6/27/17 (a)(b)(c)(f) (acquisition cost - $647,513; purchased 8/25/04)	625,403
		3,337,437
Healthcare-Services - 0.5%		
3,600	HCA, Inc., 8.50%, 4/15/19	3,801,600
Insurance - 0.8%		
3,400	AIG Life Holdings, Inc., 7.57%, 12/1/45 (a)(b)(c)(f) (acquisition cost - $3,885,360; purchased 7/26/11 - 1/23/13)	3,910,000
1,400	American International Group, Inc., 8.175%, 5/15/68 (converts to FRN on 5/15/38)	1,746,500
		5,656,500
Lodging - 0.4%		
2,049	Times Square Hotel Trust, 8.528%, 8/1/26 (a)(c)	2,669,643
Miscellaneous Manufacturing - 0.3%		
2,300	Bombardier, Inc., 4.25%, 1/15/16 (a)(c)	2,392,000
Oil & Gas - 0.5%		
3,460	Anadarko Petroleum Corp., 7.00%, 11/15/27	3,806,716
Telecommunications - 1.9%		
8,200	Mountain States Telephone & Telegraph Co., 7.375%, 5/1/30	8,707,271
5,360	Qwest Corp., 7.20%, 11/10/26	5,419,094
		14,126,365
Total Corporate Bonds & Notes (cost-$114,959,445)		128,726,889
U.S. GOVERNMENT AGENCY SECURITIES - 5.7%		
	Fannie Mae, CMO, IO,	
86,905	3.00%, 2/25/43	17,290,147
23,019	3.50%, 3/25/42 - 2/25/43	4,297,692
3,393	6.442%, 4/25/41 (h)	682,046
	Freddie Mac, CMO, IO,	
77,988	3.00%, 2/15/33 - 12/15/42	14,786,787
6,712	3.50%, 9/15/42	1,233,599
8,847	4.50%, 10/15/42	1,852,512
4,773	5.84%, 8/15/42 (h)	1,080,887
11,034	Ginnie Mae, 4.00%, 5/16/42 - 8/16/42, CMO, IO	1,934,785
Total U.S. Government Agency Securities (cost-$39,208,583)		43,158,455
ASSET-BACKED SECURITIES - 3.6%		
455	Bear Stearns Asset-Backed Securities Trust, 6.50%, 10/25/36	394,338
	Countrywide Asset-Backed Certificates (h),	
3,373	5.394%, 7/25/36	3,358,754
10,805	5.407%, 10/25/46	8,903,390
2,029	Greenpoint Manufactured Housing, 8.14%, 3/20/30 (h)	2,087,034
1,988	GSAA Home Equity Trust, 6.295%, 6/25/36	1,183,621
8,400	JP Morgan Mortgage Acquisition Trust, 5.233%, 1/25/37	6,108,564
2,267	Mid-State Trust IV, 8.33%, 4/1/30	2,346,973
1,546	Mid-State Trust VII, 6.34%, 10/15/36	1,637,756
1,149	Morgan Stanley Mortgage Loan Trust, 6.25%, 7/25/47 (h)	882,659
Total Asset-Backed Securities (cost-$26,956,430)		26,903,089
Shares		
PREFERRED STOCK - 0.4%		
Diversified Financial Services - 0.4%		
120,000	Citigroup Capital XIII, 7.875%, 10/30/40 (g) (cost-$3,428,400)	3,255,600

Principal Amount (000s)		
SHORT-TERM INVESTMENTS - 9.8%		
Repurchase Agreements - 9.6%		
$28,000	Barclays Capital, Inc., dated 1/31/14, 0.04%, due 2/3/14, proceeds $28,000,093; collateralized by U.S. Treasury Notes, 0.875%, due 1/31/17, valued at $28,557,452 including accrued interest	28,000,000
8,300	Citigroup Global Markets, Inc., dated 1/31/14, 0.04%, due 2/3/14, proceeds $8,300,028; collateralized by U.S. Treasury Notes, 1.00%, due 6/30/19, valued at $8,475,600 including accrued interest	8,300,000
23,000	Deutsche Bank Securities, Inc., dated 1/31/14, 0.03%, due 2/3/14, proceeds $23,000,058; collateralized by U.S. Treasury Notes, 1.75%, due 10/31/20, valued at $23,492,040 including accrued interest	23,000,000
11,100	Morgan Stanley & Co., Inc., dated 1/31/14, 0.04%, due 2/3/14, proceeds $11,100,037; collateralized by U.S. Treasury Notes, 2.125%, due 8/31/20, valued at $11,331,736 including accrued interest	11,100,000
1,942	State Street Bank and Trust Co., dated 1/31/14, 0.00%, due 2/3/14, proceeds $1,942,000; collateralized by Fannie Mae, 2.17%, due 10/17/22, valued at $1,981,986 including accrued interest	1,942,000
Total Repurchase Agreements (cost-$72,342,000)		72,342,000
U.S. Treasury Obligations (e)(i)**- 0.2%**		
1,190	U.S. Treasury Bills, 0.038%-0.115%, 7/3/14-12/11/14 (cost-$1,189,697)	1,189,697
Total Short-Term Investments (cost-$73,531,697)		73,531,697
Total Investments (cost-$710,274,720) (j)**-100.0%**		**$752,950,546**

Notes to Schedule of Investments:

* Portfolio securities and other financial instruments for which market quotations are readily available are stated at market value. Market value is generally determined on the basis of last reported sales prices, or if no sales are reported, on the basis of quotes obtained from a quotation reporting system, established market makers, or independent pricing services. The Fund s investments are valued daily using prices supplied by an independent pricing service or dealer quotations, or by using the last sale price on the exchange that is the primary market for such securities, or the mean between the last quoted bid and ask price. Independent pricing services use information provided by market makers or estimates of market values obtained from yield data relating to investments or securities with similar characteristics. Centrally cleared swaps are valued at the price determined by the relevant exchange.

The Board of Trustees (the Board) has adopted procedures for valuing portfolio securities and other financial instruments in circumstances where market quotes are not readily available, and has delegated the responsibility for applying the valuation methods to Allianz Global Investors Fund Management LLC (the Investment Manager) and Pacific Investment Management Company LLC (the Sub-Adviser). The Fund s Valuation Committee was established by the Board to oversee the implementation of the Fund s valuation methods and to make fair value determinations on behalf of the Board, as instructed. The Sub-Adviser monitors the continued appropriateness of methods applied and determines if adjustments should be made in light of market changes, events affecting the issuer, or other factors. If the Sub-Adviser determines that a valuation method may no longer be appropriate, another valuation method may be selected, or the Valuation Committee will be convened to consider the matter and take any appropriate action in accordance with procedures set forth by the Board. The Board shall review the appropriateness of the valuation methods and these methods may be amended or supplemented from time to time by the Valuation Committee.

Short-term securities maturing in 60 days or less are valued at amortized cost, if their original term to maturity was 60 days or less, or by amortizing their value on the 61st day prior to maturity, if the original term to maturity exceeded 60 days.

Investments initially valued in currencies other than the U.S. dollar are converted to the U.S. dollar using exchange rates obtained from pricing services. As a result, the net asset value (NAV) of the Fund s shares may be affected by changes in the value of currencies in relation to the U.S. dollar. The value of securities traded in markets outside the United States or denominated in currencies other than the U.S. dollar may be affected significantly on a day that the New York Stock Exchange (NYSE) is closed.

The prices used by the Fund to value investments may differ from the value that would be realized if the investments were sold, and these differences could be material. The Fund s NAV is normally determined as of the close of regular trading (normally, 4:00 p.m. Eastern time) on the NYSE on each day the NYSE is open for business.

(a) Private Placement Restricted as to resale and may not have a readily available market. Securities with an aggregate value of $66,002,403, representing 8.8% of total investments.
(b) Illiquid.
(c) 144A Exempt from registration under Rule 144A of the Securities Act of 1933. These securities may be resold in transactions exempt from registration, typically only to qualified institutional buyers. Unless otherwise indicated, these securities are not considered to be illiquid.
(d) Perpetual maturity. The date shown, if any, is the next call date. For Corporate Bonds & Notes the interest rate is fixed until the first call date and variable thereafter.
(e) All or partial amount segregated for the benefit of the counterparty as collateral for derivatives.
(f) Restricted. The aggregate acquisition cost of such securities is $16,717,969. The aggregate value is $16,716,717, representing 2.2% of total investments.
(g) Dividend rate is fixed until the first call date and variable thereafter.
(h) Variable or Floating Rate Security Securities with an interest rate that changes periodically. The interest rate disclosed reflects the rate in effect on January 31, 2014.
(i) Rates reflect the effective yields at purchase date.
(j) At January 31, 2014, the cost basis of portfolio securities for federal income tax purposes was $710,510,162. Gross unrealized appreciation was $45,234,667; gross unrealized depreciation was $2,794,283; and net unrealized appreciation was $42,440,384. The difference between book and tax cost was attributable to the differing treatment of bond amortization/accretion.
(k) Interest rate swap agreements outstanding at January 31, 2014:

OTC swap agreements:

Swap Counterparty	Notional Amount (000s)	Termination Date	Rate Type Payments Made	Rate Type Payments Received	Value	Upfront Premiums Paid	Unrealized Appreciation
Bank of America	$142,600	4/30/19	3-Month USD-LIBOR	1.90%	$549,523	$193,512	$356,011
Deutsche Bank	142,600	4/30/19	3-Month USD-LIBOR	1.90%	549,522	179,252	370,270
JPMorgan Chase	304,900	4/30/19	3-Month USD-LIBOR	1.90%	1,174,958	412,155	762,803
Morgan Stanley	400,000	4/30/19	3-Month USD-LIBOR	1.90%	1,541,436	333,061	1,208,375
					$3,815,439	$1,117,980	$2,697,459

Centrally cleared swap agreements:

Broker (Exchange)	Notional Amount (000s)	Termination Date	Rate Type Payments Made	Rate Type Payments Received	Value	Unrealized Appreciation (Depreciation)
Goldman Sachs (CME)	$66,600	6/18/44	3.50%	3-Month USD-LIBOR	$2,179,014	$(1,391,137)
Morgan Stanley (CME)	209,000	6/18/43	3.75%	3-Month USD-LIBOR	(3,376,775)	(4,244,449)
Morgan Stanley (CME)	209,000	6/19/44	3-Month USD-LIBOR	3.50%	(3,422,180)	3,395,947
					$(4,619,941)	$(2,239,639)

(l) Forward foreign currency contracts outstanding at January 31, 2014:

	Counterparty	U.S.$ Value on Origination Date	U.S.$ Value January 31, 2014	Unrealized Appreciation (Depreciation)
Purchased:				
5,069,000 British Pound settling 2/4/14	Bank of America	$8,406,161	$8,332,922	$(73,239)
21,831,000 British Pound settling 2/4/14	Credit Suisse First Boston	36,002,397	35,887,952	(114,445)
327,000 Canadian Dollar settling 3/20/14	Citigroup	308,108	293,292	(14,816)
761,000 Euro settling 2/4/14	Credit Suisse First Boston	1,039,526	1,026,360	(13,166)
Sold:				
5,069,000 British Pound settling 3/4/14				